

Exhibit P-6

| Strike date 1/6/21 | | | | | | | | |
|---|-----------|---------------|-----------|---------------|--------------|--|-------|---------------|
| Description | CUSIP | Coupon | Pricing | Maturity | Amount | | Index | Current Price |
| Citi | 22552X3X9 | 15.00% | | Qtr payout | \$ 3,724,887 | | DJIA | 33,530.83 |
| | | | | Current Price | 139.683 | | RTY | 1,745.95 |
| | | | | | | | ^NDX | 12,725.11 |
| Ticker | Strike | Barrier Price | Barrier % | Current Price | ITM | | XBI | 80.01 |
| KRE | 56.490 | 38.893 | 0.6885 | 40.91 | -27.58% | | KBE | 35.35 |
| XBI | 143.320 | 98.676 | 0.6885 | 80.01 | -44.17% | | XLK | 143.97 |
| XLK | 126.510 | 87.102 | 0.6885 | 143.97 | -13.80% | | XRT | 60.57 |
| Observation Dates- 4/6/21, 7/6/2021, 10/6/21, 1/6/22, 4/6/2022, 7/6/22, 10/6/2022 | | | | | | | SMH | 239.18 |
| | | | | | | | XLV | 133.61 |
| | | | | | | | DIA | 335.31 |
| Strike date 3/23/21 | | | | | | | ^SPX | 4,071.63 |
| Description | CUSIP | Coupon | Pricing | Maturity | Amount | | ^MID | 2,451.31 |
| JP Morgan | 48123TGH3 | 15.00% | | Qtr payout | \$ 1,426,000 | | XLF | 32.57 |
| | | | | Current Price | 53.475 | | KRE | 40.91 |
| Ticker | Strike | Barrier Price | Barrier % | Current Price | ITM | | XLC | 56.73 |
| KRE | 64.77 | 44.432 | 68.60% | 40.91 | -36.84% | | SQ | 61.00 |
| XBI | 138.54 | 95.038 | 68.60% | 80.01 | -42.25% | | U | 26.98 |
| XLK | 131.05 | 89.900 | 68.60% | 143.97 | 9.86% | | ETSY | 98.37 |
| Observation Dates- 6/23/21, 9/23/21, 12/23/21, 3/23/22, 6/23/22, 9/23/2022 | | | | | | | SNOW | 135.48 |
| | | | | | | | MTCH | 33.17 |
| | | | | | | | ABNB | 112.51 |
| Strike date 4/23/21 | | | | | | | SNAP | 10.16 |
| Description | CUSIP | Coupon | Pricing | Maturity | Amount | | PINS | 27.74 |
| BAML | 09709UHM3 | 12.50% | | Qtr payout | \$ 3,047,000 | | PLTR | 7.74 |
| | | | | Current Price | 95.219 | | COUP | 0.00 |
| Ticker | Strike | Barrier Price | Barrier % | Current Price | ITM | | PATH | 14.42 |
| KRE | 67.85 | 47.495 | 70.00% | 40.91 | -39.71% | | ZS | 92.32 |
| XBI | 134.30 | 94.010 | 70.00% | 80.01 | -40.42% | | DOCU | 49.15 |
| XLK | 142.70 | 99.890 | 70.00% | 143.97 | 0.89% | | DT | 40.84 |
| Observation Dates 7/23/21, 10/23/21, 1/24/2022, 4/25/2022, 7/25/2022, 10/25/2022 | | | | | | | | |

Jannetti v. Stifel - 09815

2

| Description | CUSIP | Coupon | Pricing | Maturity | Amount | | |
|--|------------|---------------|-----------|---------------|------------|--|--|
| UBS of DJIA, RTY, | 90270K4N6 | 8.75% | 2/25/2020 | 3/2/2022 | \$ 100.000 | | |
| | | | | Qtr payout | \$ 2.188 | | |
| Ticker | Strike | Barrier Price | Barrier % | Current Price | ITM | | |
| DJIA (Dow Jones) | 27,081.360 | 21,665.090 | 80% | 33,530.83 | 23.82% | | |
| RTY (Russell 2000) | 1,571.897 | 1,257.520 | 80% | 1,745.95 | 11.07% | | |
| ANDX (Nasdaq 100) | 8,834.865 | 7,067.892 | 80% | 12,725.11 | 44.03% | | |
| Observation Dates 5/26/20, 8/25/20, 11/25/20, 2/25/21, 5/25/21, 8/25/21, 11/26/21, 2/25/22 | | | | | | | |
| Description | CUSIP | Coupon | Pricing | Maturity | Amount | | |
| CS OF XBI, KBE, X | 22554N0J8 | 11.20% | 2/25/2020 | 3/2/2022 | \$ 100.000 | | |
| | | | | Qtr payout | \$ 2.800 | | |
| Ticker | Strike | Barrier Price | Barrier % | Current Price | ITM | | |
| XBI (S&P Biotech) | 91.070 | 63.750 | 70% | 80.01 | -12.14% | | |
| KBE (S&P Bank) | 42.170 | 29.520 | 70% | 35.35 | -16.17% | | |
| XLK (Technology) | 92.280 | 64.600 | 70% | 143.97 | 56.01% | | |
| Observation Dates 5/26/20, 8/25/20, 11/25/20, 2/25/21, 5/25/21, 8/25/21, 11/26/21, 2/25/22 | | | | | | | |
| Description | CUSIP | Coupon | Pricing | Maturity | Amount | | |
| BAC of XRT, KBE, | 109709TA68 | 10.25% | 2/25/2020 | 3/2/2022 | \$ 100.000 | | |
| | | | | Qtr payout | \$ 2.563 | | |
| Ticker | Strike | Barrier Price | Barrier % | Current Price | ITM | | |
| XRT (S&P Retail) | 42.690 | 29.880 | 70% | 60.57 | 41.88% | | |
| KBE (S&P Bank) | 42.170 | 29.520 | 70% | 35.35 | -16.17% | | |
| SMH (Semiconduct) | 134.930 | 94.450 | 70% | 239.18 | 77.26% | | |
| Observation Dates 5/26/20, 8/25/20, 11/25/20, 2/25/21, 5/25/21, 8/25/21, 11/26/21, 2/25/22 | | | | | | | |

| Description | CUSIP | Coupon | Pricing | Maturity | Amount | | |
|--|-----------|---------------|-----------|---------------|--------------|--|--|
| Barclays of XRT, XL | 06741WGB0 | 10.26% | 2/25/2020 | 3/2/2022 | \$ 100.000 | | |
| | | | | Qtr payout | \$ 2.565 | | |
| Ticker | Strike | Barrier Price | Barrier % | Current Price | ITM | | |
| XRT (S&P Retail) | 42.690 | 29.880 | 70% | 60.57 | 41.88% | | |
| XLV (Healthcare) | 97.130 | 67.991 | 70% | 133.64 | 37.56% | | |
| SMH (Semiconduct | 134.930 | 94.450 | 70% | 239.18 | 77.26% | | |
| Observation Dates 5/26/20, 8/25/20, Note called on 8/26/2020. | | | | | | | |
| | | | | | | | |
| | | | | | | | |
| Strike 3/16/2020 | | | | | | | |
| Description | CUSIP | Coupon | Pricing | Maturity | Amount | | |
| MS-DIA, RTY, NDX | 61770FUP9 | 15.00% | 3/16/2020 | 2/24/2022 | \$ 1,000.000 | | |
| | | | | Qtr payout | \$ 37.500 | | |
| Ticker | Strike | Barrier Price | Barrier % | Current Price | ITM | | |
| DIA (Dow Jones) | 202.490 | 123.013 | 60.75% | 335.31 | 65.59% | | |
| RTY (Russell 2000) | 1,037.416 | 630.230 | 60.75% | 1,745.95 | 68.30% | | |
| NDX (Nasdaq 100) | 7,020.377 | 4,264.879 | 60.75% | 12,725.11 | 81.26% | | |
| Observation Dates 6/16/20, 9/16/20, 12/16/20, 3/16/21, 6/16/21, 9/16/21, 12/16/21, 3/16/22 | | | | | | | |
| | | | | | | | |
| | | | | | | | |
| Strike 5/29/2020 | | | | | | | |
| Description | CUSIP | Coupon | Pricing | Maturity | Amount | | |
| MS-SPX, MDY, NDI | 61771BGR9 | 12.70% | 5/29/2020 | | \$ 300.000 | | |
| | | | | Qtr payout | \$ 9.525 | | |
| Ticker | Strike | Barrier Price | Barrier % | Current Price | ITM | | |
| SPX (S&P 500) | 3,044.310 | 2,283.233 | 75.00% | 4,071.63 | 33.75% | | |
| MDY (S&P Midcap) | 321.350 | 241.013 | 75.00% | 2,451.31 | 662.82% | | |
| NDX (Nasdaq 100) | 9,555.524 | 7,166.643 | 75.00% | 12,725.11 | 33.17% | | |
| Observation Dates- Note called 8/29/2020 | | | | | | | |
| | | | | | | | |
| | | | | | | | |
| Strike 5/29/2020 | | | | | | | |
| Description | CUSIP | Coupon | Pricing | Maturity | Amount | | |
| JPM-XBI, KBE, XLK | 48132MAN1 | 15.00% | 5/29/2020 | | \$ 300.000 | | |
| | | | | Qtr payout | \$ 11.250 | | |
| Ticker | Strike | Barrier Price | Barrier % | Current Price | ITM | | |
| XBI (S&P Biotech) | 103.560 | 62.136 | 60.00% | 80.01 | -22.74% | | |

| | | | | | | | | | |
|--|--------|--------|--------|--------|--------|--|--|--|--|
| KB (Banking) | 31.450 | 18.870 | 60.00% | 35.35 | 12.40% | | | | |
| XLK (Technology) | 97.970 | 58.782 | 60.00% | 143.97 | 46.95% | | | | |
| Observation Dates- Note called 8/29/2020 | | | | | | | | | |

| | | | | | | | | | |
|--|-----------|---------------|-----------|---------------|--------------|--|--|--|--|
| Strike 5/29/2020 | | | | | | | | | |
| Description | CUSIP | Coupon | Pricing | Maturity | Amount | | | | |
| CHT SMH, XLV, XL | 61770FUP9 | 15.00% | 5/29/2020 | | \$ 1,400,000 | | | | |
| | | | | Qtr payout | \$ 52,500 | | | | |
| Ticker | Strike | Barrier Price | Barrier % | Current Price | ITM | | | | |
| SMH (Semiconduct | 141.030 | 97.875 | 69.40% | 239.18 | 69.60% | | | | |
| XLV (Healthcare) | 103.010 | 71.489 | 69.40% | 433.61 | 29.71% | | | | |
| XLV (SPDR Financi | 23.410 | 16.247 | 69.40% | 32.57 | 39.13% | | | | |
| Observation Dates- Note called 8/29/2020 | | | | | | | | | |
| | | | | | | | | | |
| Strike 6/26/2020 | | | | | | | | | |
| Description | CUSIP | Coupon | Pricing | Maturity | Amount | | | | |
| Barclay SPX, MDY, | 06747Q3R6 | 15.00% | 6/26/2020 | | \$ 202,000 | | | | |
| | | | | Qtr payout | \$ 7,575 | | | | |
| Ticker | Strike | Barrier Price | Barrier % | Current Price | ITM | | | | |
| SPX (S&P 500) | 3,009.050 | 2,196.607 | 73.00% | 4,071.63 | 35.31% | | | | |
| MDY (Midcap 400) | 312.770 | 228.322 | 73.00% | 2,451.31 | 683.74% | | | | |
| NDX (Nasdaq 100) | 9,849.360 | 7,190.033 | 73.00% | 12,725.11 | 29.20% | | | | |
| Observation Dates 9/28/2020 | | | | | | | | | |
| | | | | | | | | | |
| 6/26/2020 | | | | | | | | | |
| Description | CUSIP | Coupon | Pricing | Maturity | Amount | | | | |
| BAML | 09709TH38 | 15.00% | 6/26/2020 | | \$ 1,000,000 | | | | |
| | | | | Qtr payout | \$ 37,500 | | | | |
| Ticker | Strike | Barrier Price | Barrier % | Current Price | ITM | | | | |
| XLV (SPDR Financi | 22.580 | 14.338 | 63.50% | 32.57 | 44.24% | | | | |
| KBE (Banking) | 29.690 | 18.853 | 63.50% | 35.35 | 19.06% | | | | |
| XLK (Technology) | 101.530 | 64.472 | 63.50% | 143.97 | 41.80% | | | | |
| Observation Dates- 9/28/2020, 12/28/2020 | | | | | | | | | |
| | | | | | | | | | |
| 8/31/2020 | | | | | | | | | |
| Description | CUSIP | Coupon | Pricing | Maturity | Amount | | | | |
| BAML | 09709TR86 | 13.00% | | | \$ 1,300,000 | | | | |
| | | | | Qtr payout | \$ 42,250 | | | | |

| Ticker | Strike | Barrier Price | Barrier % | Current Price | ITM | | | |
|----------------------|-----------|---------------|-----------|---------------|--------|--|--|--|
| XLF (Financials) | 25.060 | 16.289 | 65.00% | 32.57 | 29.97% | | | |
| KBE (Banking) | 31.890 | 20.729 | 65.00% | 35.35 | 10.85% | | | |
| SMH (Semiconductors) | 175.370 | 113.991 | 65.00% | 239.18 | 36.39% | | | |
| Observation Dates- | 12/1/2020 | | | | | | | |

| | | | | | | | | | |
|---|------------|---------------|-----------|---------------|--------------|--|--|--|--|
| 8/31/2020 | | | | | | | | | |
| Description | CUSIP | Coupon | Pricing | Maturity | Amount | | | | |
| CH1 | 47324X2S8 | 15.00% | | Qtr payout | \$ 800.000 | | | | |
| | | | | Current Price | 30.000 | | | | |
| Ticker | Strike | Barrier Price | Barrier % | Current Price | ITM | | | | |
| XBI (S&P Biotech) | 111.810 | 71.838 | 64.25% | 80.04 | -28.44% | | | | |
| KBE (Banking) | 31.890 | 20.489 | 64.25% | 35.35 | 40.85% | | | | |
| XLK (Technology) | 123.550 | 79.381 | 64.25% | 143.97 | 46.53% | | | | |
| Observation Dates- 12/1/2020 | | | | | | | | | |
| 9/29/2020 | | | | | | | | | |
| Description | CUSIP | Coupon | Pricing | Maturity | Amount | | | | |
| Barclays | 06747QK97 | 13.48% | | Qtr payout | \$ 1,000.000 | | | | |
| | | | | Current Price | 33.700 | | | | |
| Ticker | Strike | Barrier Price | Barrier % | Current Price | ITM | | | | |
| WO Indu (Dow Jones) | 27,452.660 | 20,589.495 | 75.00% | 33,530.83 | 22.14% | | | | |
| RTY (Russell 2000) | 1,504.727 | 1,128.545 | 75.00% | 1,745.95 | 16.03% | | | | |
| NDX (Nasdaq 100) | 11,322.950 | 8,492.213 | 75.00% | 12,725.11 | 12.38% | | | | |
| Observation Dates- 12/28/2020, 3/29/2021, 6/28/2021 | | | | | | | | | |
| 9/29/2020 | | | | | | | | | |
| Description | CUSIP | Coupon | Pricing | Maturity | Amount | | | | |
| Barclays | 06747QKA4 | 11.45% | | Qtr payout | \$ 1,000.000 | | | | |
| | | | | Current Price | 28.625 | | | | |
| Ticker | Strike | Barrier Price | Barrier % | Current Price | ITM | | | | |
| WO Indu (Dow Jones) | 27,452.660 | 19,216.862 | 70.00% | 33,530.83 | 22.14% | | | | |
| RTY (Russell 2000) | 1,504.727 | 1,053.309 | 70.00% | 1,745.95 | 16.03% | | | | |
| NDX (Nasdaq 100) | 11,322.950 | 7,926.065 | 70.00% | 12,725.11 | 12.38% | | | | |
| Observation Dates- 12/28/2020, 3/29/2021, 6/28/2021 | | | | | | | | | |
| 9/29/2020 | | | | | | | | | |
| Description | CUSIP | Coupon | Pricing | Maturity | Amount | | | | |
| Goldman Sachs | 40057CXQ9 | 12.81% | | Qtr payout | \$ 1,000.000 | | | | |
| | | | | Current Price | 32.025 | | | | |

| Ticker | Strike | Barrier Price | Barrier % | Current Price | ITM | | | |
|--|------------|---------------|-----------|---------------|--------|--|--|--|
| WO SPX (S&P 500) | 3,335.470 | 2,501.603 | 75.00% | 4,071.63 | 22.07% | | | |
| MID (S&P Midcap 4) | 1,848.790 | 1,386.593 | 75.00% | 2,451.31 | 32.59% | | | |
| NDX (Nasdaq 100) | 11,322.950 | 8,492.213 | 75.00% | 12,725.11 | 12.38% | | | |
| Observation Dates- 12/28/2020, 3/29/2021, 6/28/2021- | | | | | | | | |

| | | | | | | | | | |
|---|------------|---------------|-----------|---------------|--------------|--|--|--|--|
| 9/29/2020 | | | | | | | | | |
| Description | CUSIP | Coupon | Pricing | Maturity | Amount | | | | |
| Goldman Sachs | 40057CXXN6 | 10.65% | | | \$ 1,000.000 | | | | |
| | | | | Qtr payout | \$ 26.625 | | | | |
| Ticker | Strike | Barrier Price | Barrier % | Current Price | ITM | | | | |
| WQ-SPX (S&P 500) | 3,335.470 | 2,334.829 | 70.00% | 4,071.63 | 22.07% | | | | |
| IMD (S&P Midcap 4) | 1,848.790 | 1,294.153 | 70.00% | 2,451.31 | 32.59% | | | | |
| NDX (Nasdaq 100) | 41,322.950 | 7,926.065 | 70.00% | 42,725.11 | 42.38% | | | | |
| Observation Dates- 12/28/2020, 3/29/2021, 6/28/2021 | | | | | | | | | |
| 9/29/2020 | | | | | | | | | |
| Description | CUSIP | Coupon | Pricing | Maturity | Amount | | | | |
| Citi | 17328WU89 | 15.00% | | | \$ 2,000.000 | | | | |
| | | | | Qtr payout | \$ 75.000 | | | | |
| Ticker | Strike | Barrier Price | Barrier % | Current Price | ITM | | | | |
| XLF (Financials) | 23.750 | 16.423 | 69.15% | 32.57 | 37.14% | | | | |
| KBE (S&P Bank) | 29.190 | 20.185 | 69.15% | 35.35 | 21.10% | | | | |
| SMH (Semiconduct) | 174.460 | 120.639 | 69.15% | 239.18 | 37.10% | | | | |
| Observation Dates- 12/28/2020, 3/29/2021, 6/28/2021 | | | | | | | | | |
| 9/29/2020 | | | | | | | | | |
| Description | CUSIP | Coupon | Pricing | Maturity | Amount | | | | |
| Citi | 17328WU89 | 15.00% | | | \$ 212.000 | | | | |
| | | | | Qtr payout | \$ 7.950 | | | | |
| Ticker | Strike | Barrier Price | Barrier % | Current Price | ITM | | | | |
| XLF (Financials) | 23.750 | 16.423 | 69.15% | 32.57 | 37.14% | | | | |
| KBE (S&P Bank) | 29.190 | 20.185 | 69.15% | 35.35 | 21.10% | | | | |
| SMH (Semiconduct) | 174.460 | 120.639 | 69.15% | 239.18 | 37.10% | | | | |
| Observation Dates- 12/28/2020, 3/29/2021, 6/28/2021 | | | | | | | | | |
| 11/13/2020 | | | | | | | | | |
| Description | CUSIP | Coupon | Pricing | Maturity | Amount | | | | |
| HSBC | 40438CC41 | 11.14% | | | \$ 1,000.000 | | | | |
| | | | | Qtr payout | \$ 27.850 | | | | |

| Ticker | Strike | Barrier Price | Barrier % | Current Price | ITM | | | |
|---|--------|---------------|-----------|---------------|---------|--|--|--|
| KRE (S&P Regional) | 47.170 | 33.019 | 70.00% | 40.91 | -13.27% | | | |
| XLG (Communications) | 64.110 | 44.877 | 70.00% | 56.73 | -11.51% | | | |
| XLF (Financials) | 27.030 | 18.921 | 70.00% | 32.57 | 20.50% | | | |
| Observation Dates- 2/16/2021, 5/13/2021, 8/13/2021- | | | | | | | | |

| | | | | | | | | | |
|-------------------------------------|---------------|----------------------|------------------|----------------------|---------------|--|--|--|--|
| Strike date 12/15/2020 | | | | | | | | | |
| Description | CUSIP | Coupon | Pricing | Maturity | Amount | | | | |
| C# | 47328YC6T6 | 14.80% | | Qtr payout | \$ 1,000.000 | | | | |
| | | | | Current Price | 37.000 | | | | |
| Ticker | Strike | Barrier Price | Barrier % | Current Price | ITM | | | | |
| XBI | 146.320 | 102.424 | 70.00% | 80.04 | -45.32% | | | | |
| KRE | 51.520 | 36.064 | 70.00% | 40.94 | -20.59% | | | | |
| XLK | 126.830 | 88.781 | 70.00% | 143.97 | 13.51% | | | | |
| Observation Dates- 3/15/2021 | | | | | | | | | |
| Strike date 12/15/2020 | | | | | | | | | |
| Description | CUSIP | Coupon | Pricing | Maturity | Amount | | | | |
| C# | 47328YC6T5 | 11.05% | | Qtr payout | \$ 2,300.000 | | | | |
| | | | | Current Price | 63.538 | | | | |
| Ticker | Strike | Barrier Price | Barrier % | Current Price | ITM | | | | |
| XLG (Communications) | 67.280 | 47.096 | 70.00% | 56.73 | -15.68% | | | | |
| XLG (Financials) | 28.610 | 20.027 | 70.00% | 32.57 | 13.84% | | | | |
| KRE | 51.520 | 36.064 | 70.00% | 40.94 | -20.59% | | | | |
| Observation Dates 3/15/2021 | | | | | | | | | |
| Strike date 1/22/21 | | | | | | | | | |
| Description | CUSIP | Coupon | Pricing | Maturity | Amount | | | | |
| BAML | 09709T5D9 | 12.40% | | Qtr payout | \$ 2,207.112 | | | | |
| | | | | Current Price | 68.420 | | | | |
| Ticker | Strike | Barrier Price | Barrier % | Current Price | ITM | | | | |
| KRE | 57.96 | 40.572 | 70.00% | 40.94 | -29.42% | | | | |
| XLG | 30.34 | 21.238 | 70.00% | 32.57 | 7.35% | | | | |
| XLG | 68.84 | 48.188 | 70.00% | 56.73 | -17.59% | | | | |
| Observation Dates- 4/22/21 | | | | | | | | | |
| Strike date 2/26/21 | | | | | | | | | |
| Description | CUSIP | Coupon | Pricing | Maturity | Amount | | | | |
| UBS | 90276BRT2 | 14.00% | | Qtr payout | \$ 2,000.000 | | | | |
| | | | | Current Price | 70.000 | | | | |

Jannetti v. Stifel - 09826

| Ticker | Strike | Barrier Price | Barrier % | Current Price | ITM | | | |
|--------------------|---------|---------------|-----------|---------------|---------|--|--|--|
| KRE | 64.26 | 44.982 | 70.00% | 40.91 | -36.34% | | | |
| XLF | 32.31 | 22.617 | 70.00% | 32.57 | 0.80% | | | |
| XLC | 71.57 | 50.099 | 70.00% | 56.73 | -20.73% | | | |
| Observation Dates- | 5/26/21 | | | | | | | |

| | | | | | | |
|---------------------|-----------|---------------|-----------|---------------|--------------|--|
| Strike-date 2/26/21 | | | | | | |
| Description | CUSIP | Coupon | Pricing | Maturity | Amount | |
| Morgan Stanley | 61771VAP5 | 12.00% | | Qtr-payout | \$ 2,000,000 | |
| Ticker | Strike | Barrier Price | Barrier % | Current Price | ITM | |
| INDU | 30.932-37 | 23,199.278 | 75.00% | 33,530.83 | 8.40% | |
| RTY | 2,201.05 | 1,650.788 | 75.00% | 1,745.95 | -20.68% | |
| NDX | 12,909.44 | 9,682.080 | 75.00% | 12,725.11 | -1.43% | |
| Observation Dates- | | | | | | |
| | | | | | | |
| Strike-date 3/23/21 | | | | | | |
| Description | CUSIP | Coupon | Pricing | Maturity | Amount | |
| Morgan Stanley | 61771VLP3 | 13.06% | | Qtr-payout | \$ 920,000 | |
| Ticker | Strike | Barrier Price | Barrier % | Current Price | ITM | |
| KRE | 64.77 | 48.578 | 75.00% | 40.91 | -36.84% | |
| XLF | 33.16 | 24.870 | 75.00% | 32.57 | -1.78% | |
| XLC | 73.35 | 55.013 | 75.00% | 56.73 | -22.66% | |
| Observation Dates- | | | | | | |
| | | | | | | |
| Strike-date 6/23/21 | | | | | | |
| Description | CUSIP | Coupon | Pricing | Maturity | Amount | |
| HSBC | 40439JDZ5 | 13.80% | | Qtr-payout | \$ 2,000,000 | |
| Ticker | Strike | Barrier Price | Barrier % | Current Price | ITM | |
| SQ (Square) | 239.94 | 167.958 | 70.00% | 61.00 | -74.58% | |
| Observation Dates- | | | | | | |
| | | | | | | |
| Strike-date 6/23/21 | | | | | | |
| Description | Coupon | Pricing | Maturity | Amount | | |
| JPM | 48132URZ8 | 15.00% | | Qtr-payout | \$ 2,000,000 | |
| Ticker | Strike | Barrier Price | Barrier % | Current Price | ITM | |
| SNOW | 247.09 | 160.361 | 64.90% | 135.48 | -45.17% | |
| Observation Dates- | | | | | | |
| | | | | | | |

| | | | | | | | | | |
|-----------------------------|-----------|---------------|-----------|---------------|--------------|--|--|--|--|
| Strike date 7/22/2021 | | | | | | | | | |
| Description | CUSIP | Coupon | Pricing | Maturity | Amount | | | | |
| Morgan Stanley | 61773FHT3 | 15.00% | | | \$ 2,000,000 | | | | |
| | | | | Qtr payout | \$ 75,000 | | | | |
| Ticker | Strike | Barrier Price | Barrier % | Current Price | ITM | | | | |
| U (Unity Software) | 104.20 | 67.730 | 65.00% | 26.98 | -74.11% | | | | |
| Observation Dates- 10/21/21 | | | | | | | | | |
| | | | | | | | | | |
| Strike date 7/22/2021 | | | | | | | | | |
| Description | CUSIP | Coupon | Pricing | Maturity | Amount | | | | |
| Citi | 17329QJG6 | 15.00% | | | \$ 2,000,000 | | | | |
| | | | | Qtr payout | \$ 75,000 | | | | |
| Ticker | Strike | Barrier Price | Barrier % | Current Price | ITM | | | | |
| ETSY | 201.85 | 133.726 | 66.25% | 98.37 | -51.27% | | | | |
| Observation Dates 10/21/21 | | | | | | | | | |
| | | | | | | | | | |
| Strike date 8/26/21 | | | | | | | | | |
| Description | CUSIP | Coupon | Pricing | Maturity | Amount | | | | |
| Morgan Stanley | 61773FUY7 | 15.00% | | | \$ 1,000,000 | | | | |
| | | | | Qtr payout | \$ 37,500 | | | | |
| Ticker | Strike | Barrier Price | Barrier % | Current Price | ITM | | | | |
| ABNB | 154.18 | 106.384 | 69.00% | 112.51 | -27.03% | | | | |
| Observation Dates- 11/26/21 | | | | | | | | | |